

AMENDMENTS TO THE CLAIMS

The following listing of claims will replace all prior versions, and listings, of claims in the application. No new matter has been added:

1-20 (Cancelled).

21 (Currently amended). A method for processing financial instruments on a system of digital computers and related storage devices, networks and peripherals, said method comprising

- (a) providing a plurality of financial event templates recorded in at least one storage device read by at least one said computer, each financial event template comprising at least one component, and defining, for each variable within said at least one component that points to another component, a processor-independent interface to said other component;
- (b) providing a representation of each said instrument, recorded in at least one storage device read by at least one said computer, said representation comprising a static representation of said instrument and an event representation thereof, constructed by performing on said at least one computer steps comprising selecting financial events from said plurality of financial event templates;
- (c) providing at least one processing object recorded in at least one storage device read by at least one said computer, said processing object comprising procedures defining the processing to be performed for a plurality of event types; and

(d) reading the event representation of at least one of said financial instruments and at least one of said processing objects from said at least one storage device, and performing said processing by executing on said at least one computer, upon the events of said event representation, those of said procedures defined in said at least one processing object that correspond to the financial events of said event representation, wherein said static representation is specified independently from said at least one processing object.

22 (Previously presented). The method of claim 21, wherein said static representation further comprises said instrument's inputs, the relationships of said inputs with each other, and how said relationships combine to produce a series of financial event streams.

23 (Currently amended). The method of claim 22, further comprising

- (a) providing an event extraction processing object recorded in at least one storage device read by at least one said computer;
- (b) providing a set of instrument parameters for said instrument recorded in at least one storage device read by at least one said computer; and
- (c) executing, on at least one said computer, upon said set of instrument parameters, procedures defined in said event extraction processing object, thereby generating said event representation, and wherein said event extraction processing object is specified independently of the specification of said static representation.

24 (Canceled).

25 (Previously presented). The method of claim 21, wherein said at least one processing object acts upon said event representation via a double dispatch mechanism.

26 (Previously presented). The method of claim 23, wherein said at least one processing object acts upon said static representation and said instrument parameters via a double dispatch mechanism.

27 (Previously presented). The method of claim 21, wherein said at least one processing object acts upon said event representation via polymorphism.

28 (Previously presented). The method of claim 23, wherein said at least one processing object acts upon said static representation and said instrument parameters via polymorphism.

29 (Currently amended). The method of claim 21, wherein said at least one processing object stored in said at least one storage device comprises a plurality of processing objects, each of said processing objects providing an alternate method for performing processing upon said instrument by executing on at least one said computer, each said processing object being selectable without changing the representation of said instrument.

30 (Canceled).

31 (Canceled).

32 (Withdrawn). A system comprising at least one digital computer, storage means and input-output peripheral means, adapted so as to perform the processing of financial instruments in accordance with any of the methods of claims 21-23 or 25-31.

33 (Withdrawn). A machine-readable medium for storing a computer program on which there has been recorded a program for adapting a computer to carry out any of the methods of claims 21-23 or 25-31.